

Figure 1

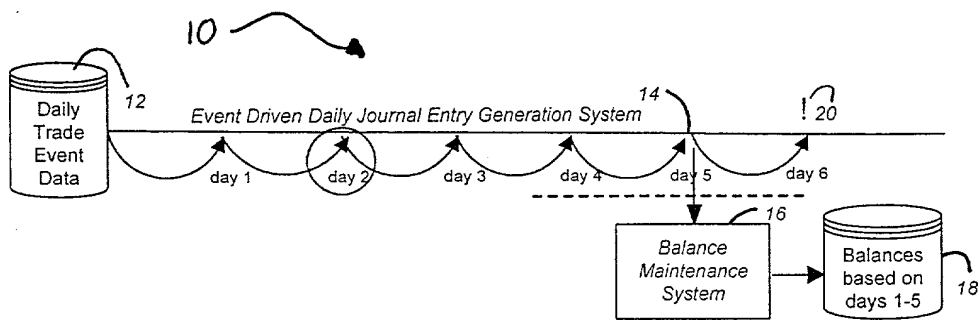


Figure 2

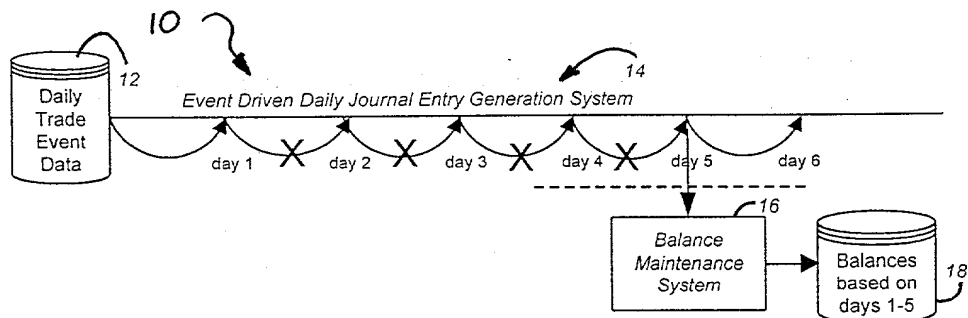


Figure 3

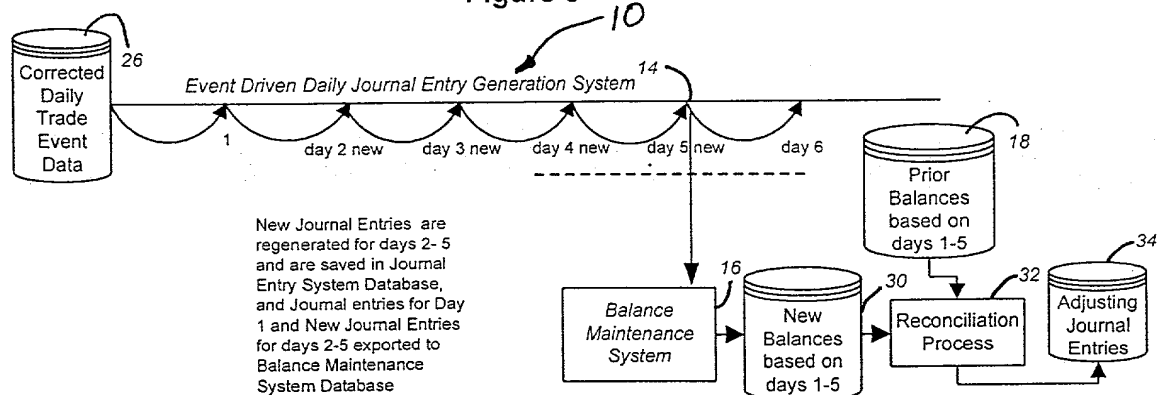
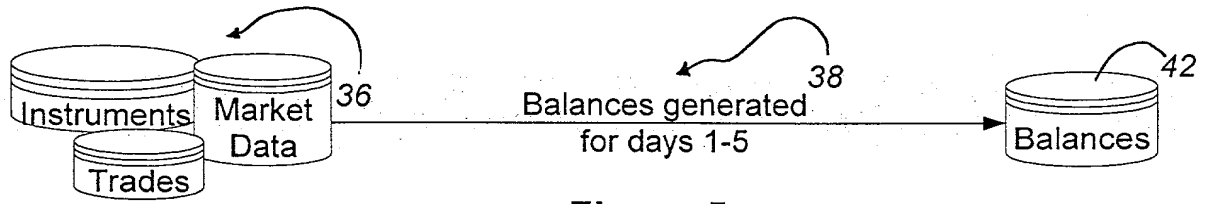
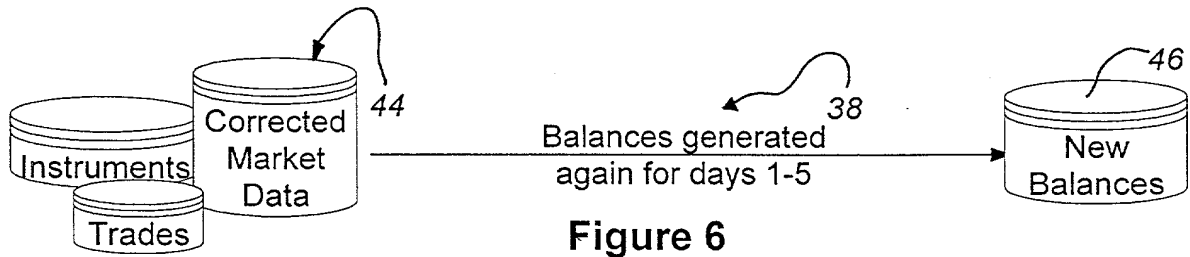


Figure 4

20620" 9T 26550




**Figure 5**



**Figure 6**

099716-032902



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FIGURE 8

PASs: Edit Meta Accounts			?
Files Edit Report			
METAACCOUNT			
List Selection			
ASSET	Cash	- I	
ASSET	Cash:Interest	- I	expr ([P1F]-[IVS]?[50]+([P1F]-[IV15]):2 ==> Marke(Value:PI
ASSET	Cash:Principal	- I	if ([accIsFuture]) { hexar -[50]+[MMP:absc] } else { %if ([P1F])!=[] => Marke(Value:NPV
ASSET	MarketValue	- I	
ASSET	MarketValue:PI	- R	expr ([I1]-([A1F]-[PFF]) ==> Expense:InExp
ASSET	MarketValue:NPV	- R	if ([Factor] == 0    ([PrCo] == 0 && ([accIsFuture]    [accIsOption]) ==> Expense:CapExp
ASSET	Pending	- I	
ASSET	Pending:PI	- I	if ([bsEffectiveDate]==[tSettleDate]) { hexar -[I1]-[50]+[PFF] ==> Purch:Int
ASSET	Pending:Prin	- I	if ([bsEffectiveDate]==[tSettleDate]) { %if ([string match +Bond +Vty] ==> Purch:Prin
ASSET	Purch	- I	
ASSET	Purch:Int	- I	expr -[50]+[501]
ASSET	Purch:Prin	- I	if ([accIsFuture]) { hexar 0 } else { [ string match +Bond +Vty] ] ==> Marke(Value:NPV
INCOME	Income	- I	
INCOME	Income:CapGain	- I	
INCOME	Income:IntInc	- I	
EXPENSE	Expense	- I	
EXPENSE	Expense:CapExp	- I	
EXPENSE	Expense:InExp	- I	
NEHD	Natural	- I	
NEHD	Natural:SettleDate	- I	if ([accIsFuture],[Factor]==0 { expr 0 } elseif ([accIsPrinSide]==3 ==>
NEHD	Natural:TraccDate	- I	if ([accIsFuture],[Factor]==0 { expr 0 } elseif ([accIsPrinSide]==3 ==>

FIGURE 9

099716-032902

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PASSis: Pending: AI Meta Account

Files Edit Update

Meta Account: AI

☐ Summary Account? Trade Matching: Global ☐

Acct Type: ☒ Asset ☐ Liability ☐ Equity ☐ Income ☐ Expense ☐ Memo

Parent Meta Account: Pending

Acronym:

Short Description: Pending AI

Long Description: pending accrued interest

☐ Synchronized? Style: Incremental ☐ Mask trade level detail?

Rule: VALIDATE 78

Functional Rule 74

Offset Account: Purch.Int

Outposting Account:

76

FIGURE 10

099774-0990

PAS Sub Ledger System II

File Edit Run Help

Master Account: PRINCIPIA\_3.0\_CNO

Effective Date: 09-Oct-2001

Mark Thread: 0

User Opts:

Internal Account: 231CP

☐ Run in test mode

Script

```
# Note delta here is just the change in value from AsOfDate to EffectiveDate
#
      switch ([Attribute $A]) {
80 ~   Hedged {set HedgedDelta [expr ($HedgedDelta+([Balance
      Hedging {set HedgingDelta [expr ($HedgingDelta+([Balance
```

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Stdout

```
tdout redirected to window...
Effective Date 09-Oct-2001
AsOfDate
----- Processing Strategy of Ledger _53b238_cLedger_p is NONE -----
```

Stderr

```
stderr redirected to window...
```

FIGURE 11

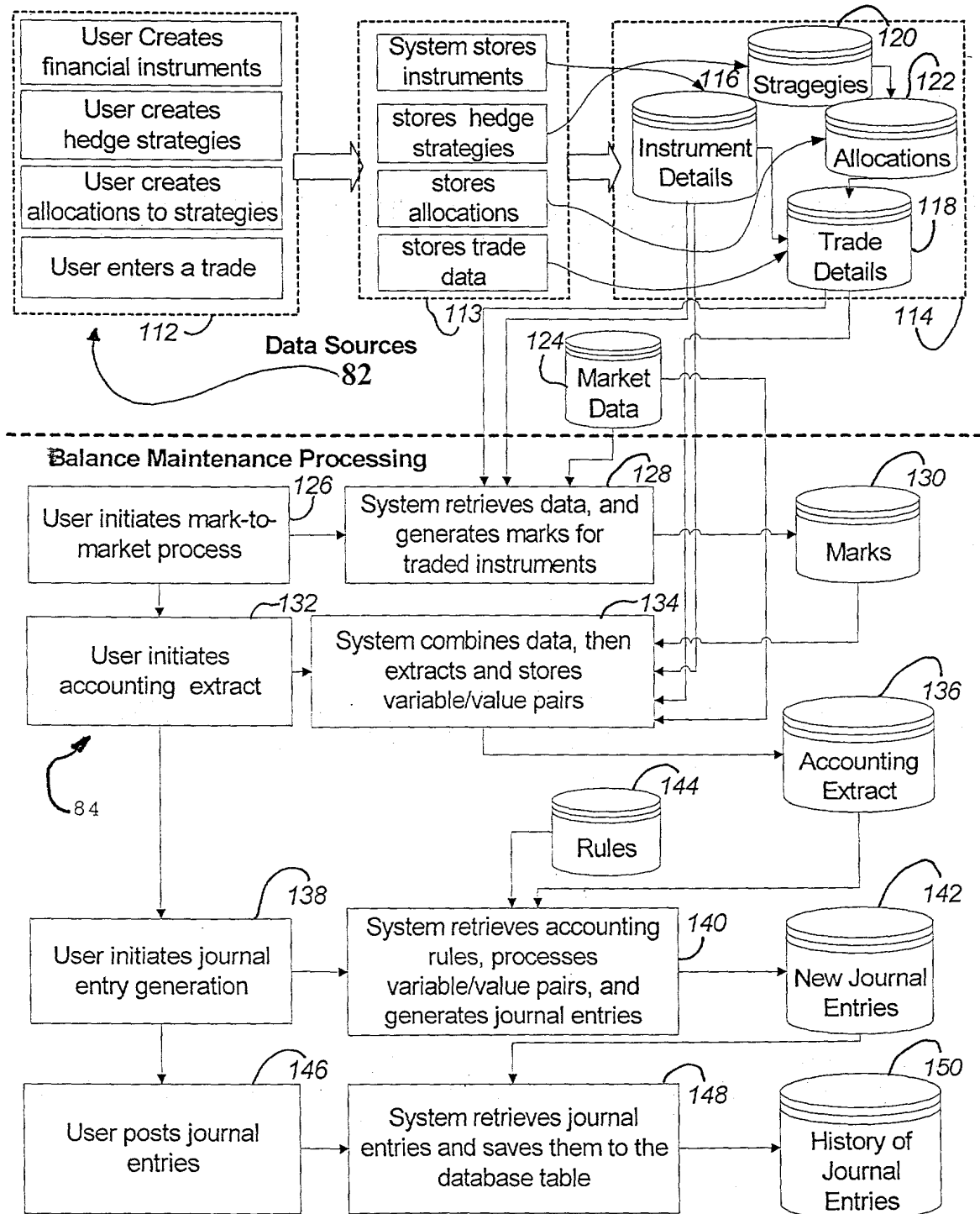


FIGURE 12

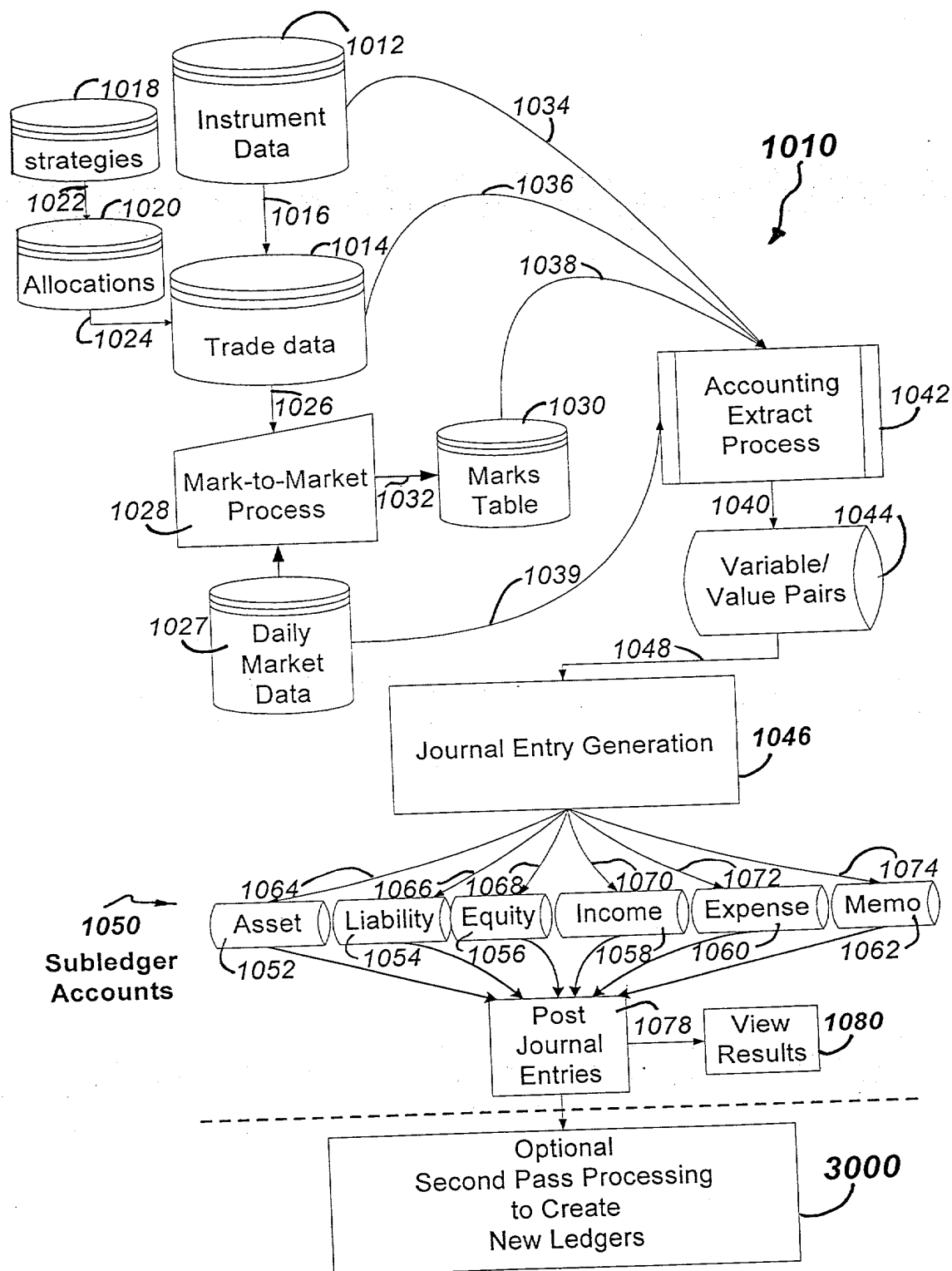


FIGURE 13



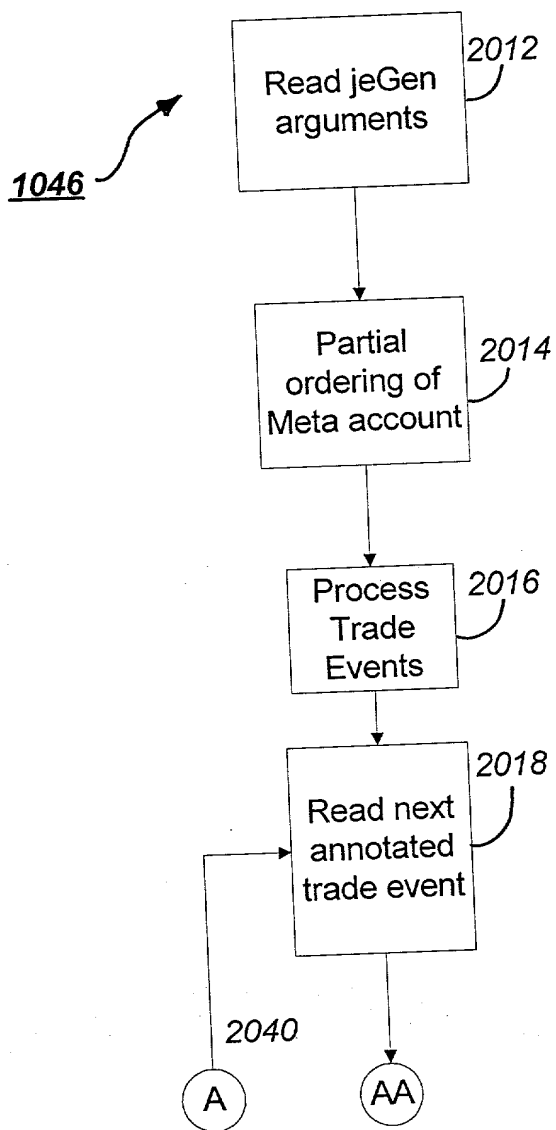


FIGURE 14

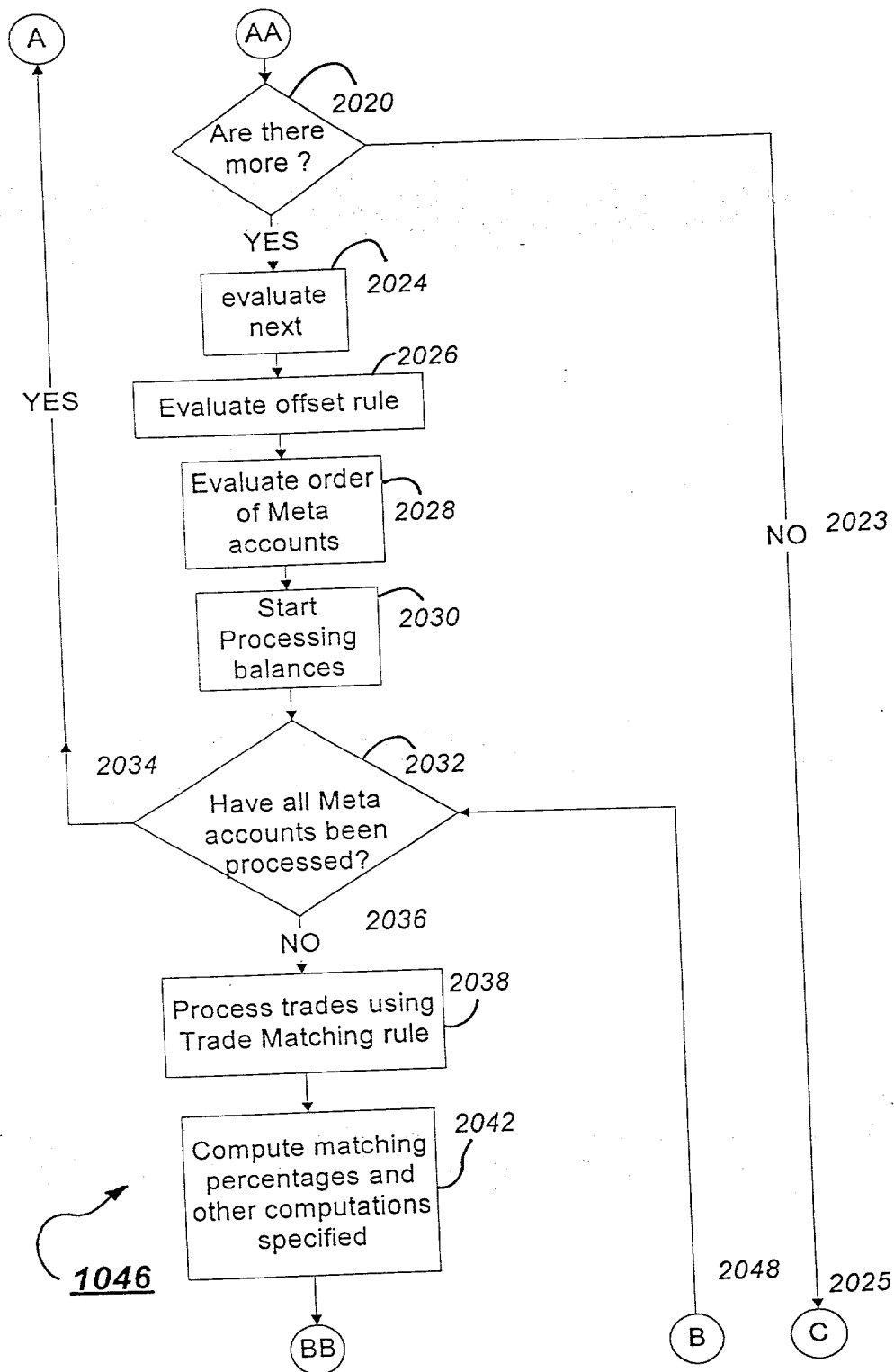


FIGURE 15

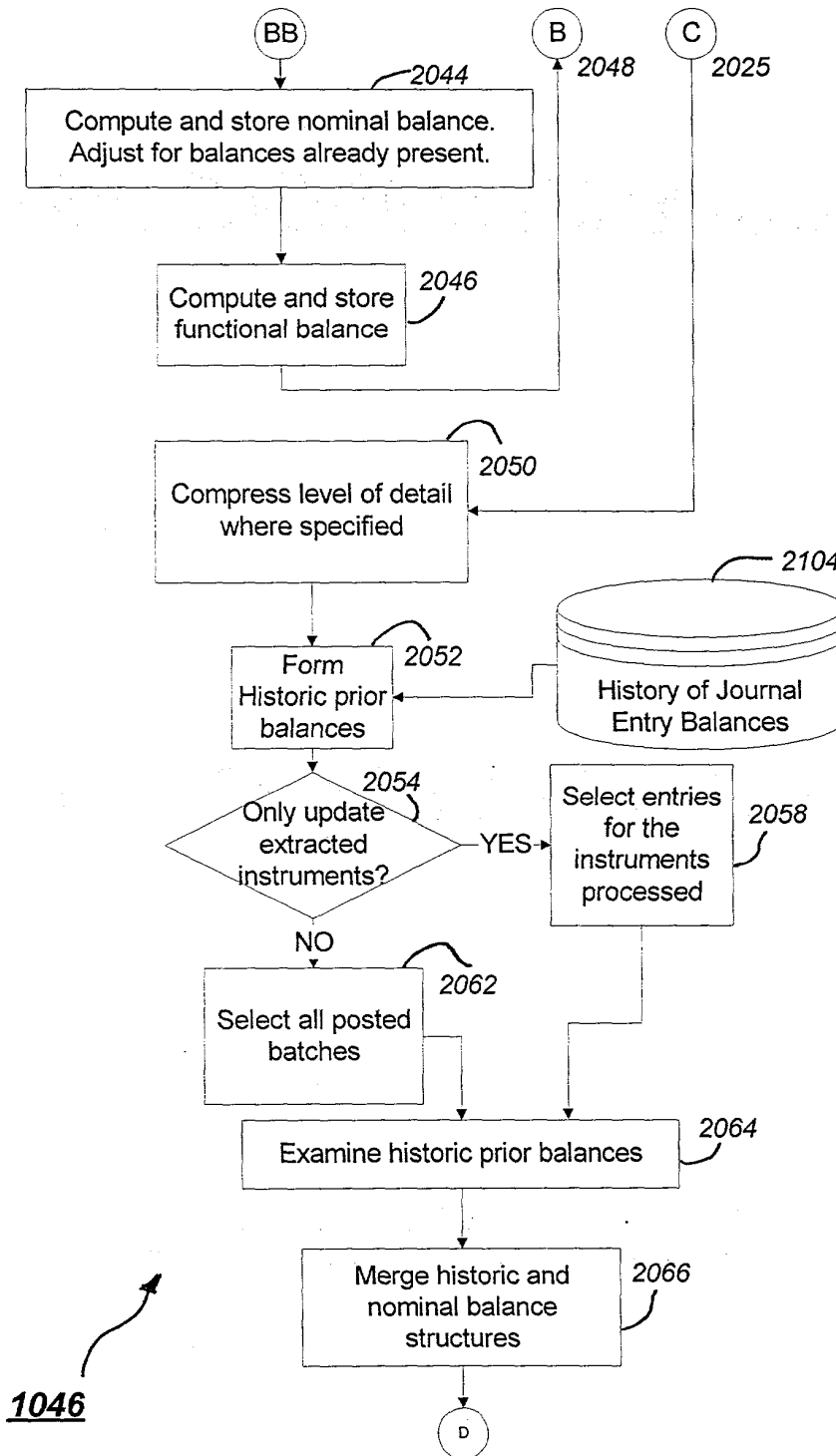


FIGURE 16

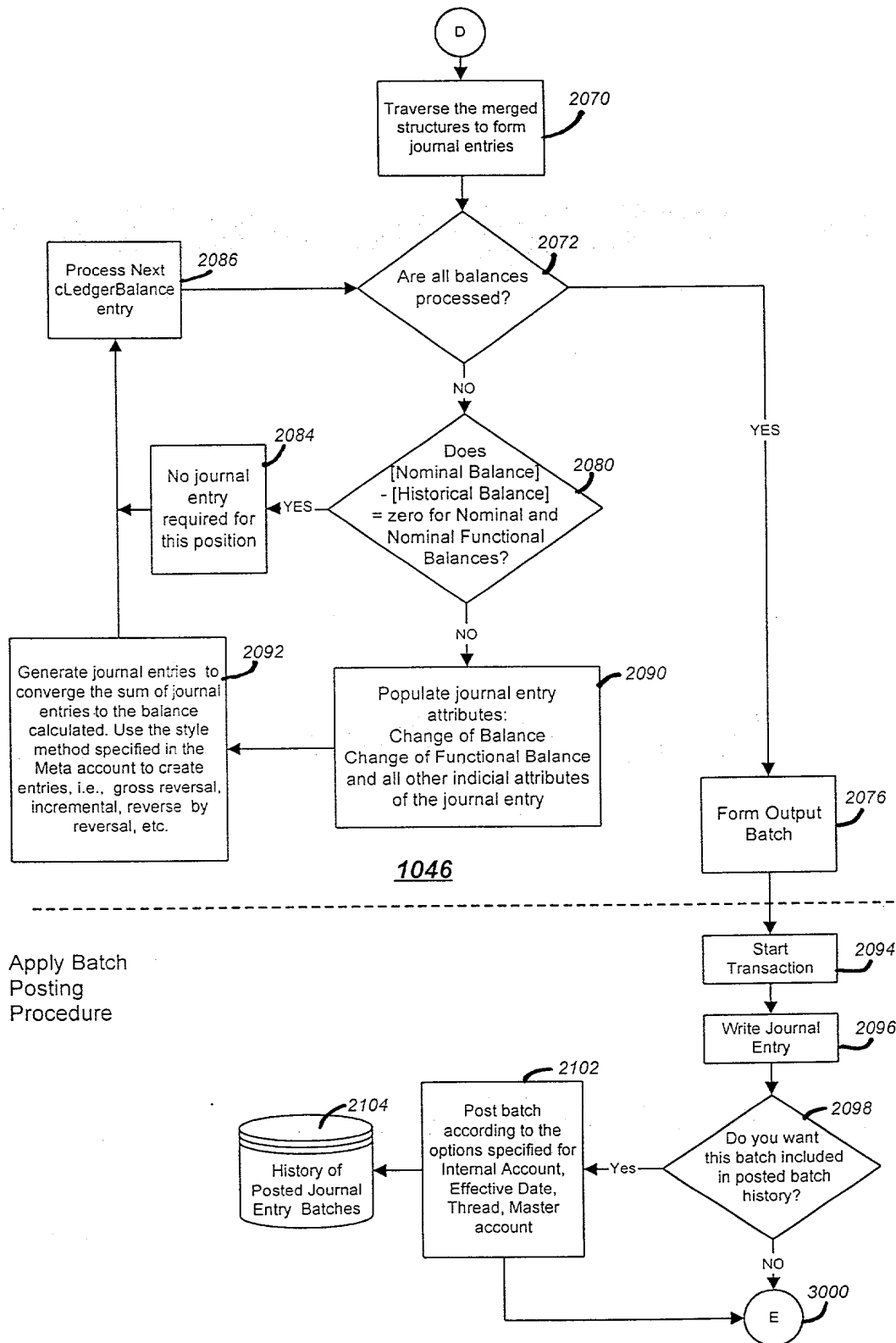


FIGURE 17

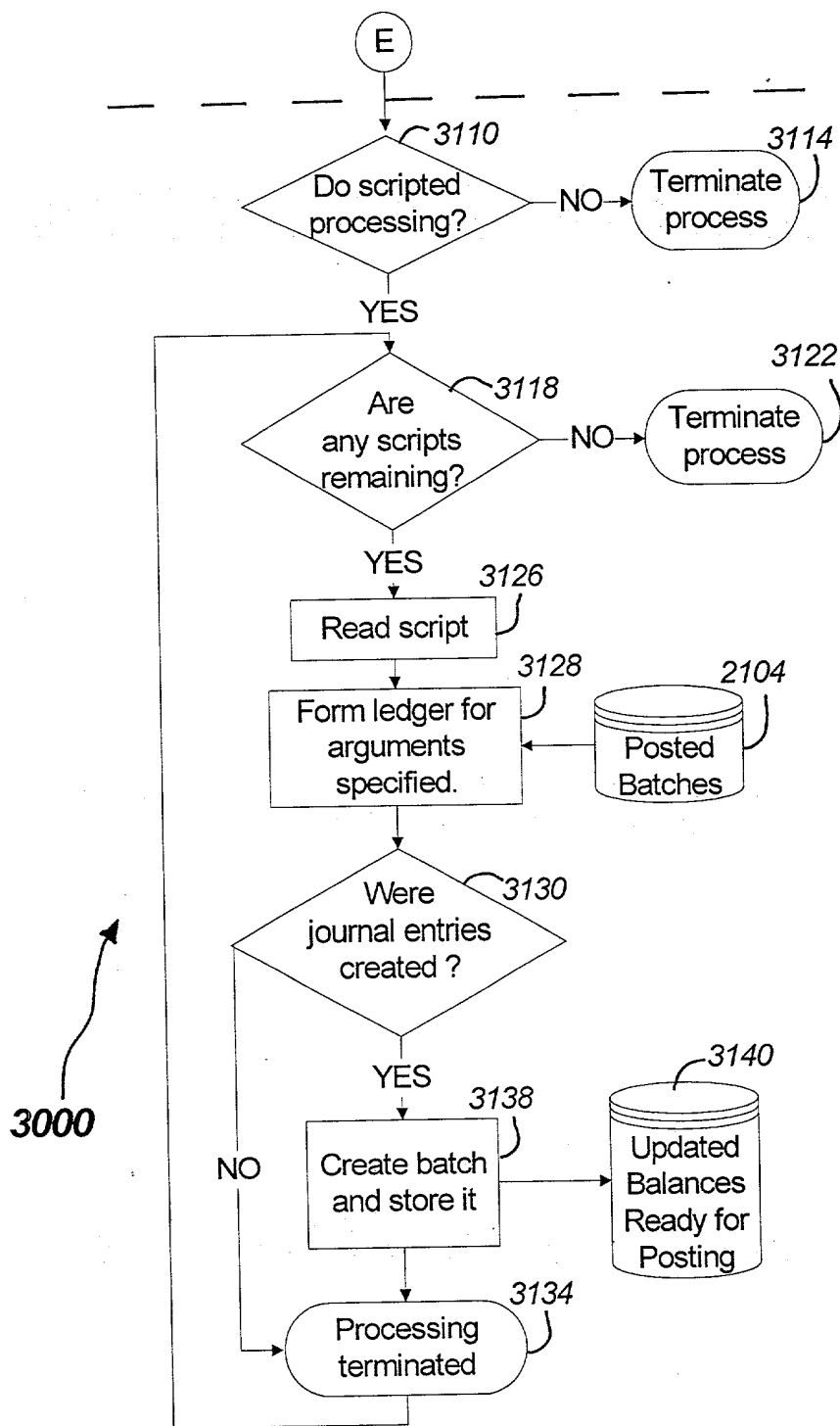


FIGURE 18